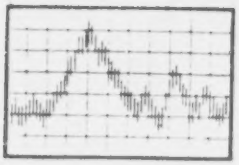

OPEN INTEREST REPORT

APRIL 1992

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OPEN INTEREST OF LAST TRADING DAY

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	APRIL 1991	APRIL 1992	PERCENT CHANGE
Wheat	47,255	49,556	4.87%
Corn	206,943	238,765	15.38%
Oats	14,663	14,047	−4.20%
Soybeans	102,045	114,827	12.53%
Soybean Oil	73,217	70,538	−3.66%
Soybean Meal	55,315	55,466	0.27%
Diammonium Phosphate		1,034	
Silver (1,000 oz)	6,088	5,253	−13.72%
Silver (5,000 oz)	82	91	10.98%
Gold (kilo)	332	360	8.43%
Gold (100 oz)	16	6	−62.50%
T–Bonds	292,965	323,918	10.57%
T–Notes (10 Year)	78,694	102,224	29.90%
T–Notes (5 Year)	77,208	132,423	71.51%
T–Notes (2 Year)	8,084	17,392	115.14%
Municipal Bond	9,310	10,791	15.91%
30 Day Interest	5,201	9,667	85.87%
Mortgage Backed 7.5%			
Mortgage Backed 8.0%			
Mortgage Backed 8.5%			
Mortgage Backed 9.0%			
Mortgage Backed 9.5%	240		−100.00%
3 Year Swaps			
5 Year Swaps		848	
MMI Maxi	6,896	5,096	−26.10%
CHICAGO BOARD OF TRADE	**984,554**	**1,152,302**	**17.04%**
Live Hogs (40,000#)	23,360	32,086	37.35%
Pork Bellies (40,000#)	11,408	12,877	12.88%
Broilers (40,000 #)	710	355	−50.00%
Live Cattle (40,000 #)	78,653	82,623	5.05%
Feeder Cattle (44,000#)	13,870	10,942	−21.11%
Lumber	2,272	2,290	0.79%
T–Bills (90–day)	45,390	45,568	0.39%
Eurodollar (3–month)	832,178	1,299,850	56.20%
One Month LIBOR	13,821	24,174	74.91%
BP/DM Cross			
DM/JY Cross (Old)			
DM/JY Cross (New)		961	
DM/SF Cross			
British Pound	28,408	33,175	16.78%
Canadian Dollar	25,340	20,585	−18.76%
Deutschemark	81,160	74,784	−7.86%
Japanese Yen	50,770	62,950	23.99%
Swiss Franc	42,202	37,659	−10.76%
Australian Dollar	1,536	2,477	61.26%
Nikkei 225	7,010	18,352	161.80%
S&P 500 Index	154,272	136,910	−11.25%
S&P 400 Index		3,737	
CHICAGO MERCANTILE EXCH	**1,412,360**	**1,902,355**	**34.69%**

	APRIL 1991	APRIL 1992	PERCENT CHANGE
Coffee "C"	39,214	57,010	45.38%
Sugar #11	104,395	97,372	-6.73%
Sugar #14	15,791	8,008	-49.29%
Cocoa (10 M tons)	46,067	46,893	1.79%
Euro-Diff Coffee	16		-100.00%
COFFEE SUGAR & COCOA EXCH	**205,483**	**209,283**	**1.85%**
High Grade Copper	36,736	40,454	10.12%
Silver (5,000 oz)	95,163	94,565	-0.63%
Gold (100 oz)	108,217	113,724	5.09%
COMMODITY EXCHANGE	**240,116**	**248,743**	**3.59%**
Wheat	19,975	19,906	-0.35%
Grain Sorghum	94		-100.00%
Value Line Index	2,582	1,137	-55.96%
Mini Value Line	247	275	11.34%
KANSAS CITY BOARD OF TRADE	**22,898**	**21,318**	**-6.90%**
Wheat (1,000 bu)	4,228	6,508	53.93%
Corn (1,000 bu)	8,827	19,016	115.43%
Oats (1,000 bu)	102	231	126.47%
Soybeans (1,000 bu)	21,028	18,863	-10.30%
Soybean Meal New	314	277	-11.78%
Live Cattle (20,000#)	267	188	-29.59%
Live Hogs (15,000#)	617	598	-3.08%
Rice, Rough	2,310	1,604	-30.56%
New York Silver (1000 oz)	930	1,863	100.32%
New York Gold	383	545	42.30%
Platinum	17	56	229.41%
T-Bonds ($50,000)	13,324	12,604	-5.40%
T-Bills ($500,000)	28	62	121.43%
T-Notes			
British Pound	268	831	210.07%
Swiss Franc	209	677	223.92%
Deutschemark	814	425	-47.79%
Japanese Yen	281	268	-4.63%
Canadian Dollar	90	48	-46.67%
MIDAMERICA COMMODITY EX	**54,037**	**64,664**	**19.67%**

	APRIL 1991	APRIL 1992	PERCENT CHANGE
Wheat (5,000 bu)	11,309	10,472	−7.40%
White Wheat (5,000 bu)	103	79	−23.30%
Oats	2	12	500.00%
MINNEAPOLIS GRAIN EX	**11,414**	**10,563**	**−7.46%**
5 Year U.S. Treasury Note	91	219	140.66%
2 Year U.S. Treasury Note	0	400	
Cotton	44,654	39,002	−12.66%
Orange Juice, Fzn. Conc.	6,237	12,180	95.29%
European Currency Unit	64	17	−73.44%
U.S. Dollar Index	8,836	6,850	−22.48%
NEW YORK COTTON EXCHANGE	**59,882**	**58,668**	**−2.03%**
NYSE Composite Index	5,858	128,548	2094.40%
Cmdty Rsrch Bureau Index	1,716	5,697	231.99%
T−Bond (30 Year)	0		
NEW YORK FUTURES EXCH	**7,574**	**134,245**	**1672.45%**
Palladium	4,578	4,245	−7.27%
Platinum	15,640	16,124	3.09%
No. 2 Heating Oil, NY	82,117	84,588	3.01%
Unleaded Gasoline, NY	74,801	85,149	13.83%
Crude Oil	293,667	330,233	12.45%
Sour Crude Oil		422	
Propane	1,569	1,809	15.30%
Natural Gas	14,370	36,292	152.55%
NEW YORK MERCANTILE EX	**486,742**	**558,862**	**14.82%**
TOTAL	**3,485,060**	**4,361,003**	**25.13%**